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**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

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Sheet 1 of 8

Application Number	<b>10/518823</b>
Filing Date	
First Named Inventor	Kongtcheu, Phil
Art Unit	3624
Examiner Name	Wasylchak, Steven
Attorney Docket Number	

**U. S. PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Document Number Number-Kind Code <sup>2</sup> (# known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
US-	4,642,763 B1	02/10/1987	Roberts		
US-	4,903,201 B1	02/20/1990	Wagner		
US-	5,029,119 B1	07/02/1991	Konno		
US-	5,129,035 B1	07/07/1992	Saji		
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US-	6,016,483 B1	01/18/2000	Rickard		

**FOREIGN PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Foreign Patent Document Country Code <sup>3</sup> *Number**Kind Code <sup>4</sup> (# known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages Or Relevant Figures Appear	T <sup>5</sup>
		PCT/US00/25292 A1	09/14/2000	KURUG		
		PCT/EP00/01059 A3	11/03/2000	BILLIOTTE		

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Sheet 2 of 8

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10/518823

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Examiner Name	Wasylchak, Steven
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Sheet 2 of 8

#### **U. S. PATENT DOCUMENTS**

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NON PATENT LITERATURE DOCUMENTS		
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		ALEXANDER, C. The handbook of Risk Management and Analysis ; I Wiley 1996
	1	ANDERSEN, L. ANDREASEN, J. and ELIEZER, D. Static replication of Barrier Options. Some General Results; Working Paper Feb 2000
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	8	BLACK, F. SCHOLES, M. The pricing of options and Corporate Liabilities ; Journal of Political Economy 81, 1973, PP637-659
	9	BREEDEN, D. T. AND LITZENBERGER, R. H. Prices of State-Contingent Claims implicit in Options Prices ; Journal of Business 1978 pp 623-651
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Art Unit	3624
Examiner Name	Wasylchak, Steven
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**NON PATENT LITERATURE DOCUMENTS**

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	11	BUCHEN, P. and KELLY, M. <i>The Maximum Entropy Distribution of an asset inferred from Options</i> Pricers ; Journal of Financial and Quantitative Analysis Vol 31 no 1, March 1996.	
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	19	DAS, S. R. and SUNDARAM, R. K. <i>OF Smiles AND Smirks : A Term Structure Perspective</i> ; Journal of Financial and Quantitative Analysis June 1999	
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Application Number	107518823
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First Named Inventor	Konglcheu, Phil
Art Unit	3624
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	21	DERMAN, E, KANI, I, KAMAI, M. Trading and hedging local volatility ; The Journal of Financial Engineering V6. No 3 pp233-268	
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	28	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 133 Accounting for Derivative Instruments and Hedging Activities	
	29	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 137 accounting for Derivative Instruments and Hedging Activities - Deferral of the Effective Date of FASB Statement No. 133;	
	30	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 138 Accounting for Certain Derivative Instruments and Certain Hedging Activities. An amendment of FASB Statement No. 133 k	

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	41	HYER, T. LIPTON-LIFSCHEITZ, T and PUGACHEVSKY, D Passport to success; (Sept 1997), Risk 10., No 9., PPL27-31	
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	49	MERTON, R. C. (1973) Theory of Rational Option Pricing: Bell Journal of Economics and Management Science, spring, 141-183	
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	53	RUBINSTEIN, M. Implied binomial trees ; Journal of Finance, 49 (3): 771-819, 1994.	
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